

**Office of the State Treasurer**  
**Georgia Department of Community Health (SHBP) Holdings**  
**As of September 30, 2017**

**Georgia Department of Community Health (SHBP):** A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.51**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/01/17	\$ 10,021,712	\$ 10,021,712	\$ 10,021,712	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	10/02/17	8,917,349	8,917,349	8,917,349	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/02/17	19,000,651	19,000,651	19,000,651	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	10/02/17	19,000,000	19,000,000	19,000,000	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	10/02/17	19,000,625	19,000,625	19,000,625	P-1	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement <sup>2</sup>	10/10/17	95,000,000	95,000,000	95,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	10/13/17	30,000,000	30,000,000	30,000,000	NR	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	20,000,000	19,965,800	20,048,479	Aaa	AA+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement <sup>2</sup>	10/27/17	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	11/06/17	40,000,000	40,000,000	40,000,000	P-2	A-1+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	12,200,000	12,192,690	12,244,234	Aaa	AAA
FOREIGN BANK RATED A-1	Term Repurchase Agreement	12/12/17	5,000,000	5,000,000	5,000,000	NR	A-1
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	15,000,000	14,894,941	14,894,941	P-1	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	23,000,000	23,032,628	23,146,240	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	15,000,000	15,007,155	15,009,056	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	4,000,000	3,977,647	3,990,892	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	07/20/18	10,000,000	10,000,000	10,011,124	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/23/18	10,000,000	10,001,730	10,012,660	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	5,400,000	5,399,984	5,387,014	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	10,073,188	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	5,013,776	Aaa	AAA
			\$ 395,540,336	\$ 395,379,526	\$ 395,771,940		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. Extendable Term Repurchase Agreements repriced monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/26/2017

UNAUDITED

**Schedule VI**